

ABSTRACT

The invention relates to a computer system and a method for managing a financial transaction between an issuer of a note and an investor buying the note, wherein the note is exchanged into one or more exchange traded items of the issuer's portfolio. The computer system comprises an index database for storing data relating to a specific time varying benchmark index, an item database for storing data relating to the exchange traded items to be exchanged, a calculating unit for calculating an exchange ratio between the note and at least one exchange traded item to be delivered to the investor based on at least a current level of the benchmark index and a current price of the at least one exchange traded item, and a transaction unit for delivering at least one exchange traded item in accordance with the exchange ratio to the investor upon an exchange request of either the issuer or the investor or upon maturity of the note.

094905-08404  
TOTAL 5064660